

FIG. 1

DIVIDE DAY INTO TIME 201 BINS RETRIEVE CUSTOMER 202 ORDER AVERAGE SHARE VOLUME FOR EACH BIN OVER 203 PREDETERMINED TIME PERIOD SMOOTH COMPUTED AVERAGE VOLUME NUMBERS TO MINIMIZE 204 EFFECT OF ANOMALIES MULTIPLY ADJUSTED VOLUME PERCEWTAGES FOR EACH BIN BY NUMBER OF SHARES.IN CUSTOMER ORDER CONVERT DETAINED DISTRIBUTION TO ROUND DISTRIBUTION

FIG. ZA

iA

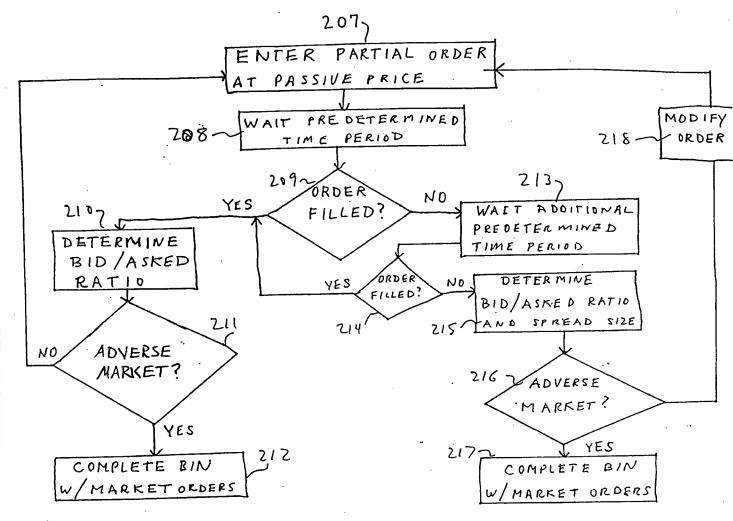
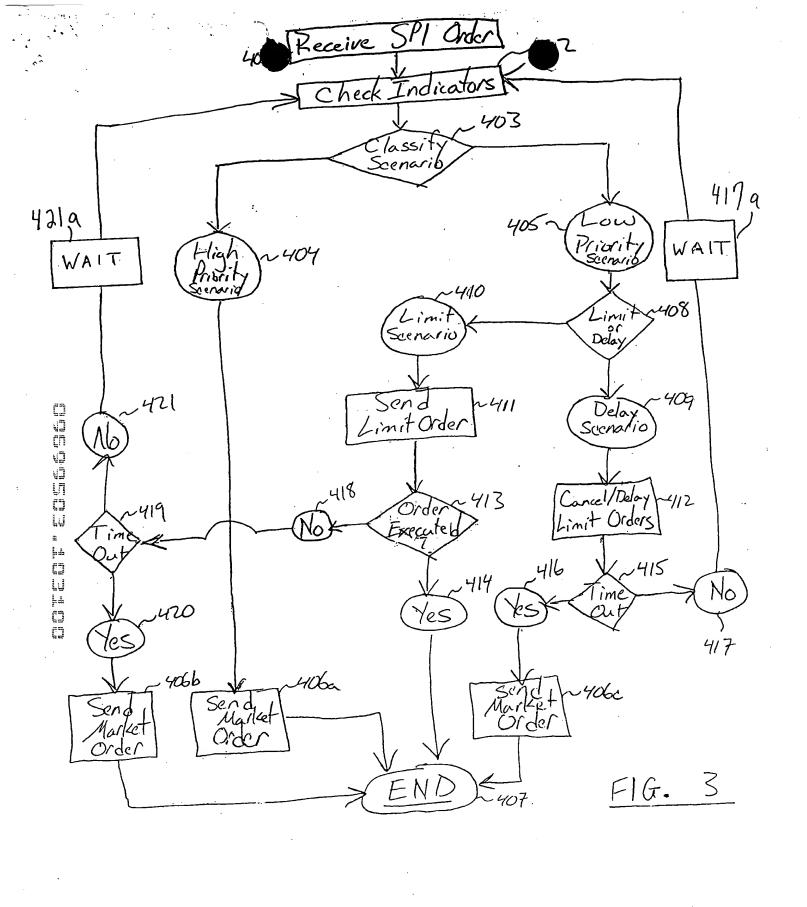


FIG. 2B



The same